

Illinois State Board of Investment
As of July 31st, 2012

15th Business Day Report *

Item			
Amount of Funds Held by the Illinois State Board of Investment	11,373,393,745		
		% Wgt	Target Allocation
Asset Allocation Domestic Equity	3,350,397,691	29.46%	30.00%
Asset Allocation International Equity	2,193,546,060	19.29%	20.00%
Asset Allocation Fixed Income + Cash	2,631,579,400	23.14%	20.00%
Asset Allocation Private Equity	669,829,210	5.89%	5.00%
Asset Allocation Real Estate	1,005,418,721	8.84%	10.00%
Asset Allocation Real Assets	493,175,778	4.34%	5.00%
Asset Allocation Hedge Funds	1,029,446,883	9.05%	10.00%

* All items reported are based upon unaudited preliminary information. Final performance for the preceding month is not due to be released until the 13th business day of the current month.

11,373,393,745 100.00% 100.00%